

Bank of China Limited – Hong Kong Branch

2019 Interim Financial Disclosure Statement

This is the Interim Financial Disclosure Statement issued by the Branch for the period ended 30 June 2019. The information stated is not audited. It contains the applicable disclosures required by the Banking (Disclosure) Rules and the Supervisory Policy Manual: - Guideline on the Application of the Banking (Disclosure) Rules issued by the Hong Kong Monetary Authority. This statement is readily accessible at our office located at 7/F, Bank of China Tower, 1 Garden Road, Hong Kong.

中國銀行股份有限公司 — 香港分行

2019 年中期財務披露報表

這是本分行發出截至 2019 年 6 月 30 日的中期財務披露報表。所載資料未經審核，但已包括及遵守適用的銀行業（披露）規則及香港金融管理局頒佈的監管政策手冊之銀行業（披露）規則的應用指引的要求。這業績披露聲明可在本分行位於香港花園道 1 號中銀大廈 7 樓的辦公室查閱。

BANK OF CHINA LIMITED - HONG KONG BRANCH
中國銀行股份有限公司 — 香港分行

1. 收益表

1. Income statement

			半年結算至 2019年 6月30日 Half-year ended 30 June 2019	半年結算至 2018年 6月30日 Half-year ended 30 June 2018
	附註 Notes		港幣千元 HK\$'000	港幣千元 HK\$'000
利息收入	Interest income		5,259,649	4,710,604
利息支出	Interest expense		(5,316,209)	(4,949,022)
淨利息收入	Net interest income		(56,560)	(238,418)
服務費及佣金收入	Fee and commission income		44,622	50,400
服務費及佣金支出	Fee and commission expense		(23,494)	(16,626)
淨服務費及佣金收入	Net fee and commission income		21,128	33,774
以公平值變化計入損益之 金融工具淨收益	Net gain on financial instruments at fair value through profit or loss	4	235,605	708,590
處置以公平值變化計入其他全 面收益之證券投資淨收益	Net gain from disposal of investment in securities at fair value through other comprehensive income		26,847	2,840
總經營收入	Total operating income		227,020	506,786
減值準備淨撥回/(撥備)	Net reversal/(charge) of impairment allowances		9,010	(5,743)
淨經營收入	Net operating income		236,030	501,043
經營支出	Operating expenses	5	(52,333)	(53,156)
除稅前溢利	Profit before taxation		183,697	447,887
稅項	Taxation		(30,171)	(73,737)
期內溢利	Profit for the period		153,526	374,150

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2. 資產負債表

2. Balance sheet

		於 2019 年 6 月 30 日 At 30 June 2019	於 2018 年 12 月 31 日 At 31 December 2018
	附註 Notes	港幣千元 HK\$'000	港幣千元 HK\$'000
資產	Assets		
存放銀行及其他金融機構的結餘	Balances with banks and other financial institutions	6 26,200,829	247,799,191
在銀行及其他金融機構一至十二個月內到期之定期存放	Placements with banks and other financial institutions maturing between one and twelve months	6 80,129,157	114,917,072
銀行及其他金融機構貸款	Advances to banks and other financial institutions	6 56,655,484	63,127,561
以公平值變化計入損益之金融資產	Financial assets at fair value through profit or loss	7 25,286,866	8,721,740
衍生金融工具	Derivative financial instruments	8 6,367,480	8,600,987
證券投資	Investment in securities	9 69,379,641	67,408,202
物業、器材及設備	Properties, plant and equipment	26,012	-
預付費用及其他應收賬項	Prepayment and other receivables	6 8,343,920	840,405
遞延稅項資產	Deferred tax assets	-	10,593
資產總額	Total assets	<u>272,389,389</u>	<u>511,425,751</u>
負債	Liabilities		
界定為以公平值變化計入損益之銀行及其他金融機構之存款及結餘	Deposits and balances from banks and other financial institutions designated at fair value through profit or loss	6,853,390	1,001,775
以攤銷成本計量之銀行及其他金融機構之存款及結餘	Deposits and balances from banks and other financial institutions at amortised cost	10 54,368,539	299,355,697
衍生金融工具	Derivative financial instruments	8 5,920,153	8,576,463
界定為以公平值變化計入損益之已發行存款證	Certificates of deposit in issue designated at fair value through profit or loss	25,087,593	20,120,893
界定為以公平值變化計入損益之已發行債務證券	Debt securities in issue designated at fair value through profit or loss	16,678,556	10,570,545
按攤銷成本之已發行存款證	Certificates of deposit in issue at amortised cost	51,929,338	69,584,450
按攤銷成本之已發行債務證券	Debt securities in issue at amortised cost	105,706,067	100,098,251
應付賬項及其他負債	Accruals and other liabilities	10 4,860,191	1,461,482
應付稅項負債	Current tax liabilities	28,774	74
遞延稅項負債	Deferred tax liabilities	15,565	-
負債總額	Total liabilities	<u>271,448,166</u>	<u>510,769,630</u>
資本	Equity		
儲備	Reserve	941,223	656,121
負債及資本總額	Total liabilities and equity	<u>272,389,389</u>	<u>511,425,751</u>

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3. 高層管理人員及主要人員的薪酬 3. Remuneration of Senior Management and Key Personnel

3.1 薪酬政策及福利的落實程式的簡介

香港分行薪酬福利政策由總行人力資源部提出政策建議，報集團管理層審批後執行。於 2018 年及 2017 年，香港分行並未有就薪酬福利政策聘請外部顧問。

總行設有薪酬定期重檢的機制。2018 年及 2017 年香港分行薪酬政策體系未因重檢而發生變化。

3.2 薪酬政策及福利的落實程式的主要因素

總行人力資源部在決定香港分行薪酬與福利政策時，通常結合集團薪酬戰略定位、香港地區同業市場、內部人力資源市場、業務發展目標及業績表現、市場慣例與風險管理水準等因素綜合確定。

3.1 Determination of remuneration policy

The Branch's remuneration policy and package is initiated by the Human Resources Department of the headquarters and implemented after the approval of the Group's management. In 2018 and 2017, the Branch did not employ any external consultants in the process of determining the Branch's remuneration policy.

The headquarters conducts periodic review on the Branch's remuneration policy. In 2018 and 2017, there were no changes in the remuneration policy structure due to the periodic review.

3.2 Key factors for determination of remuneration policy

In determining remuneration policy and package of the Branch, the Human Resources Department of the headquarters takes into account factors including the Group's remuneration strategy, peer companies in Hong Kong, human resources market condition, business development objectives and performance, market practices and risk management effectiveness.

3. 高層管理人員及主要人員的薪酬（續） **3. Remuneration of Senior Management and Key Personnel (continued)**

3.2 薪酬政策及福利的落實程式的主要因素（續）

由於香港分行高管人員及員工的績效獎金與其考核結果掛鉤，績效目標完成情況將影響其浮薪數額。為保證業績真實性，實現風險因素對薪酬的調節，香港分行高級經理及以上的投資人員獎金實行為期三年的延遲支付制度。

根據總行浮薪延遲機制，不同類型員工的延遲數額將根據不同員工所承擔職責不同而有所差異。具體為，員工不同崗位的崗位價值不同，其薪酬收入不同。在此基礎上，對不同類型員工所承擔的風險責任大小進行區分，以不同的浮動薪酬收入為基數實行不同比例的延期支付，由此計算得出的延遲數額有所差異。

如香港分行績效未達標或較為遜色時，總行將對香港分行薪酬進行調整，同時，分行的機構績效與員工個人績效考核結果將受影響，而機構與個人績效考核成績決定了香港分行員工的浮動薪酬。

依據上述因素確定的薪酬政策，能夠體現外部競爭性與內部公平性，同時實現激勵與約束、業務發展與風險防控的平衡。

3.2 Key factors for determination of remuneration policy (continued)

Since performance bonus of the Branch's senior management and staff is linked to their appraisal result, the completion of performance targets would affect the variable remuneration of the senior management and staff. To ensure the Branch's performance has been truly reflected and remuneration has been duly adjusted for risk factors, a 3 years deferral payment mechanism is implemented for the bonus of the Branch's investment personnel with a grade of senior manager or above.

According to the headquarters' deferral mechanism on variable remuneration, amount deferred differs across employees in terms of their job responsibilities. More specifically, remuneration of employees varies according to values of their respective positions, on this basis, different classes of employees are assigned different proportion of variable remunerations to be deferred based on their level of risk and responsibility borne. These cause a difference in deferral amount across employees.

When the Branch's performance failed to meet prescribed targets or was less than satisfactory, the headquarters would adjust the remuneration package of the Branch; the appraisal results of the Branch and individual staff, which determine the variable remuneration, would also be affected.

Remuneration policy established based on the above elements attains competitiveness and fairness, and at the same time balances motivation and restrain as well as business development and risk management.

3. 高層管理人員及主要人員的薪酬 (續) 3. Remuneration of Senior Management and Key Personnel (continued)

3.3 決定高層管理人員及主要人員薪酬的主要因素

香港分行高層管理人員與主要人員薪酬決定因素主要包括以下幾方面：

(a) 職位價值

根據職位職責大小、工作複雜性程度、任職者要求等因素合理評估職位的相對價值。

(b) 任職者勝任能力水準

個人能力與職位要求匹配程度的差異影響到員工薪酬。

(c) 公司業績與績效表現

員工薪酬中的浮動獎金部分與公司業績、部門績效、個人績效等掛鉤。

(d) 市場競爭力水準

為挽留核心關鍵人才，可適當提高其市場薪酬定位水準。

3.4 高層管理人員及主要人員的定義

高層管理人員為負責監督管理香港分行業務運作的員工；而主要人員為個別職責涉及香港分行重大風險業務的員工。

3.3 Key factors for determination of remuneration package of Senior Management and Key Personnel

The following key factors are considered when determining the remuneration package of the Branch's Senior Management and Key Personnel:

(a) Value of respective positions

Value of a position is determined by the comprehensive factors of job responsibility, complexity and work requirement for individual candidates.

(b) Individual competency

Extent to which individuals are able to accomplish work targets affects staff remuneration package.

(c) Company and individual performance

Variable remuneration is linked with performances of the company, department and individual staff.

(d) Market compensation competitiveness

Remuneration can be adjusted accordingly with reference to market price in order to retain key and important personnel.

3.4 Definition of Senior Management and Key Personnel

Senior Management is responsible for oversight and management of the Branch's firm-wide activities; Key Personnel are employees whose duties in the course of their employment involve the taking on of material exposures of the Branch.

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3. 高層管理人員及主要人員的薪酬 (續) **3. Remuneration of Senior Management and Key Personnel (continued)**

3.5 高層管理人員及主要人員的薪酬發放情況

3.5 Amount of remuneration of Senior Management and Key Personnel

(i) 於財政年度內給予的薪酬

(i) Remuneration awarded during financial year

		高層管理人員及主要人員 Senior Management and Key Personnel	
		截至 2018 年 12 月 31 日止年度 For the year ended 31 December 2018	截至 2017 年 12 月 31 日止年度 For the year ended 31 December 2017
		港幣千元 HK\$'000	港幣千元 HK\$'000
固定薪酬	Fixed remuneration		
現金	Cash-based	7,389	7,207
其中：遞延	Of which: deferred	-	-
浮動薪酬	Variable remuneration		
現金	Cash-based	11,736	13,641
其中：遞延	Of which: deferred	4,015	4,119
薪酬總額	Total remuneration	<u>19,125</u>	<u>20,848</u>
員工數目	Number of employees		
固定薪酬	Fixed remuneration	13	14
浮動薪酬	Variable remuneration	<u>12</u>	<u>14</u>

以上薪酬包括 4 名 (2017 年：5 名) 高層管理人員及 9 名 (2017 年：9 名) 主要人員。

The remuneration above includes 4 (2017: 5) members of Senior Management and 9 (2017: 9) members of Key Personnel.

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3. 高層管理人員及主要人員的薪酬 (續) 3. Remuneration of Senior Management and Key Personnel (continued)

3.5 高層管理人員及主要人員的薪酬發放情況 (續)

(ii) 遞延薪酬

3.5 Amount of remuneration of Senior Management and Key Personnel (continued)

(ii) Deferred remuneration

		高層管理人員及主要人員 Senior Management and Key Personnel	
		截至 2018 年 12 月 31 日止年度 For the year ended 31 December 2018	截至 2017 年 12 月 31 日止年度 For the year ended 31 December 2017
		港幣千元 HK\$'000	港幣千元 HK\$'000
未支付的遞延薪酬總額	Total amount of outstanding deferred remuneration	11,239	9,867
其中：可能受在宣布給予後出現的外在及／或內在調整影響的未支付遞延及保留薪酬總額	Of which: Total amount of outstanding deferred and retained remuneration exposed to ex post explicit and/or implicit adjustment	11,239	9,867
在有關財政年度內因在宣布給予後作出的外在調整而被修訂的薪酬總額	Total amount of amendment during the year due to ex post explicit adjustments	117	-
在有關財政年度內因在宣布給予後出現的內在調整而被修訂的薪酬總額	Total amount of amendment during the year due to ex post implicit adjustments	-	-
在有關財政年度內發放的遞延薪酬總額	Total amount of deferred remuneration paid out in the financial year	(2,343)	(1,964)
因離職而扣減	Reduced upon termination of services	(417)	(304)

* 就香港分行遞延薪酬的機制，請見附註 3.7。

* Please refer to note 3.7 for the mechanism of deferred remuneration of the Branch.

3.6 根據我行現有薪酬管理制度，香港分行的固定及浮動薪酬全部以現金形式發放。

3.6 According to the existing remuneration policy, all fixed and variable remuneration of the Branch is paid in cash.

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3. 高層管理人員及主要人員的薪酬 (續) 3. Remuneration of Senior Management and Key Personnel (continued)

3.7 為保證業績的真實合理，於 2018 年及 2017 年，香港分行高層管理人員獎金的 40% 以上，主要人員獎金的 30% 分三年延遲發放。

3.7 To ensure the Branch's performance has been truly reflected, in 2018 and 2017, the payout of over 40% of bonus of the Branch's Senior Management and 30% of bonus of the Key Personnel is deferred in a 3 years period.

3.8 根據我行現有薪酬管理制度，香港分行高層管理人員及主要人員並未發放新聘用簽約金、解僱金及保證花紅。

3.8 According to the existing remuneration policy, no Senior Management or Key Personnel of the Branch has been awarded with new sign-on payment, severance payment and guaranteed bonuses.

4. 以公平值變化計入損益之金融工具淨收益 4. Net gain on financial instruments at fair value through profit or loss

	半年結算至 2019 年 6 月 30 日 Half-year ended 30 June 2019	半年結算至 2018 年 6 月 30 日 Half-year ended 30 June 2018	
	港幣千元 HK\$'000	港幣千元 HK\$'000	
來自外匯交易的淨收益	Net gain arising from trading in foreign currencies	124,337	539,001
來自持有作交易用途的證券的淨收益	Net gain on securities held for trading purpose	415,150	122,532
來自其他交易活動的淨(虧損)/收益	Net (loss)/gain from other trading activities	(240,186)	42,347
其他非交易性投資淨(虧損)/收益	Net (loss)/gain from other non-trading investments	(63,696)	4,710
	235,605	708,590	

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5. 經營支出

5. Operating expenses

		半年結算至 2019年 6月30日 Half-year ended 30 June 2019	半年結算至 2018年 6月30日 Half-year ended 30 June 2018
		港幣千元 HK\$'000	港幣千元 HK\$'000
人事費用	Staff costs	32,772	34,052
房產及設備支出	Premises and equipment expenses	2,539	8,353
折舊	Depreciation	5,924	-
電話及通訊	Telephone and communication	5,436	6,305
其他經營支出	Other operating expenses	5,662	4,446
		52,333	53,156

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6. 存放海外辦事處的金額 6. Amount due from overseas offices

		於 2019 6 月 30 日 At 30 June 2019	於 2018 12 月 31 日 At 31 December 2018
		港幣千元 HK\$'000	港幣千元 HK\$'000
存放銀行及其他金融機構的結餘，當中：	Balances with banks and other financial institutions, in which:		
- 存放海外辦事處	- due from overseas offices	20,209,006	245,861,000
- 存放其他銀行及金融機構	- due from other banks and financial institutions	5,991,823	1,938,191
		<u>26,200,829</u>	<u>247,799,191</u>
在銀行及其他金融機構一至十二個月內到期之定期存放，當中：	Placements with banks and other financial institutions maturing between one and twelve months, in which:		
- 存放海外辦事處	- due from overseas offices	80,105,585	113,701,280
- 存放其他銀行及金融機構	- due from other banks and financial institutions	23,572	1,215,792
		<u>80,129,157</u>	<u>114,917,072</u>
銀行及其他金融機構貸款*，當中：	Advances to banks and other financial institutions*, in which:		
- 存放海外辦事處	- due from overseas offices	56,655,484	63,127,561
- 存放其他銀行及金融機構	- due from other banks and financial institutions	-	-
		<u>56,655,484</u>	<u>63,127,561</u>
預付費用及其他應收賬項，當中：	Prepayment and other receivables, in which:		
- 存放海外辦事處	- due from overseas offices	81,844	53,326
- 其他	- others	8,262,076	787,079
		<u>8,343,920</u>	<u>840,405</u>

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6. 存放海外辦事處的金額 (續) **6. Amount due from overseas offices (continued)**

		於 2019 6 月 30 日 At 30 June 2019	於 2018 12 月 31 日 At 31 December 2018
		港幣千元 HK\$'000	港幣千元 HK\$'000
存放海外辦事處的金額：	Amount due from overseas offices:		
- 存放銀行及其他金融機構的結餘	- Balances with banks and other financial institutions	20,209,006	245,861,000
- 在銀行及其他金融機構一至十二個月內到期之定期存放	- Placements with banks and other financial institutions maturing between one and twelve months	80,105,585	113,701,280
- 銀行及其他金融機構貸款	- Advances to banks and other financial institutions	56,655,484	63,127,561
- 預付費用及其他應收賬項	- Prepayment and other receivables	81,844	53,326
		157,051,919	422,743,167

* 於 2019 年 6 月 30 日，沒有減值、逾期或經重組之銀行及其他金融機構貸款（2018 年 12 月 31 日：無）。

* As at 30 June 2019, there were no impaired, overdue or rescheduled advances to banks and other financial institutions (31 December 2018: Nil).

7. 以公平值變化計入損益之金融資產 **7. Financial assets at fair value through profit or loss**

		於 2019 年 6 月 30 日 At 30 June 2019	於 2018 年 12 月 31 日 At 31 December 2018
		港幣千元 HK\$'000	港幣千元 HK\$'000
交易性證券	Trading securities		
- 債務證券	- Debt securities	404,568	3,933,274
- 存款證	- Certificates of deposit	3,213,671	-
		3,618,239	3,933,274
界定為以公平值變化計入損益之金融資產	Financial assets designated at fair value through profit or loss		
- 債務證券	- Debt securities	6,276,498	1,439,362
- 存款證	- Certificates of deposit	15,392,129	3,349,104
		21,668,627	4,788,466
		25,286,866	8,721,740

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8. 衍生金融工具

8. Derivative financial instruments

		於 2019 年 6 月 30 日 At 30 June 2019	於 2018 年 12 月 31 日 At 31 December 2018
		港幣千元 HK\$'000	港幣千元 HK\$'000
合約／名義數額	Contract/notional amounts		
匯率合約	Exchange rate contracts	1,141,517,309	1,220,030,247
利率合約	Interest rate contracts	21,937,105	19,577,777
		<u>1,163,454,414</u>	<u>1,239,608,024</u>
公平值資產	Fair value assets		
匯率合約	Exchange rate contracts	6,281,626	8,549,300
利率合約	Interest rate contracts	85,854	51,687
		<u>6,367,480</u>	<u>8,600,987</u>
公平值負債	Fair value liabilities		
匯率合約	Exchange rate contracts	(5,652,018)	(8,349,155)
利率合約	Interest rate contracts	(268,135)	(227,308)
		<u>(5,920,153)</u>	<u>(8,576,463)</u>

衍生金融工具之公平值並沒有受有效雙邊淨額結算協議所影響。

There is no effect of valid bilateral netting agreement on the fair values of the derivative financial instruments.

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9. 證券投資

9. Investment in securities

		於 2019 年 6 月 30 日 At 30 June 2019	於 2018 年 12 月 31 日 At 31 December 2018
		港幣千元 HK\$'000	港幣千元 HK\$'000
以公平值變化計入其他全面收 益之證券投資	Investment in securities at fair value through other comprehensive income		
- 債務證券	- Debt securities	32,133,880	28,273,303
- 存款證	- Certificates of deposit	33,335,533	34,731,959
		<u>65,469,413</u>	<u>63,005,262</u>
以攤餘成本計量之證券投資	Investment in securities at amortised cost		
- 債務證券	- Debt securities	3,910,994	4,404,348
- 減值準備	- Impairment allowances	(766)	(1,408)
		<u>3,910,228</u>	<u>4,402,940</u>
		<u>69,379,641</u>	<u>67,408,202</u>

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10. 結欠海外辦事處的金額 10.Amount due to overseas offices

		於 2019 年 6 月 30 日 At 30 June 2019 港幣千元 HK\$'000	於 2018 年 12 月 31 日 At 31 December 2018 港幣千元 HK\$'000
以攤餘成本計量之銀行及其他 金融機構之存款及結餘，當 中：	Deposits and balances from banks and other financial institutions at amortised cost, in which:		
- 結欠海外辦事處	- due to overseas offices	30,470,033	204,864,041
- 結欠其他銀行及金融機構	- due to other banks and financial institutions	23,898,506	94,491,656
		54,368,539	299,355,697
應付賬項及其他負債，當中：	Accruals and other liabilities, in which:		
- 結欠海外辦事處	- due to overseas offices	2,120	2,203
- 其他	- others	4,858,071	1,459,279
		4,860,191	1,461,482
結欠海外辦事處的金額：	Amount due to overseas offices:		
- 以攤餘成本計量之銀行及 其他金融機構之存款 及結餘	- Deposits and balances from banks and other financial institutions at amortised cost	30,470,033	204,864,041
- 應付賬項及其他負債	- Accruals and other liabilities	2,120	2,203
		30,472,153	204,866,244

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11. 貨幣風險

下表列出除報告貨幣以外的主要外幣風險。期權盤淨額乃根據所有外匯期權合約之「得爾塔加權持倉」為基礎計算。

11. Currency concentrations

The following is a summary of the major foreign currency exposures other than reporting currency. The net options position is calculated based on the basis of delta-weighted positions of all foreign exchange options contracts.

		於 2019 年 6 月 30 日								
		At 30 June 2019								
		港幣百萬元等值								
		Equivalent in million of HK\$								
		美元	日圓	澳元	英磅	人民幣	歐羅	新台幣	其他外幣	外幣總額
		US	Japanese	Australian	Pound	Renminbi	Euro	New	Other	Total
		Dollars	Yen	Dollars	Sterling	Renminbi	Euro	Taiwan	foreign	foreign
		Dollars	Yen	Dollars	Sterling	Renminbi	Euro	Dollar	currencies	currencies
現貨資產	Spot assets	196,165	1,129	692	7	37,233	21,778	-	1,828	258,832
現貨負債	Spot liabilities	(178,824)	-	(687)	-	(22,562)	(3,966)	-	(896)	(206,935)
遠期買入	Forward									
	purchases	561,284	1,699	4	2,001	474,060	29,075	230	9,000	1,077,353
遠期賣出	Forward sales	(571,268)	(2,769)	(4)	(2,013)	(494,019)	(46,761)	(226)	(10,035)	(1,127,095)
期權盤淨額	Net options									
	position	(909)	-	-	-	926	-	-	-	17
長 / (短) 盤	Net long/(short)									
淨額	position	6,448	59	5	(5)	(4,362)	126	4	(103)	2,172

		於 2018 年 12 月 31 日								
		At 31 December 2018								
		港幣百萬元等值								
		Equivalent in million of HK\$								
		美元	日圓	澳元	英磅	人民幣	歐羅	新台幣	其他外幣	外幣總額
		US	Japanese	Australian	Pound	Renminbi	Euro	New	Other	Total
		Dollars	Yen	Dollars	Sterling	Renminbi	Euro	Taiwan	foreign	foreign
		Dollars	Yen	Dollars	Sterling	Renminbi	Euro	Dollar	currencies	currencies
現貨資產	Spot assets	220,510	50	739	-	240,065	21,420	-	1,633	484,417
現貨負債	Spot liabilities	(368,523)	-	(735)	-	(54,473)	(9,760)	-	-	(433,491)
遠期買入	Forward									
	purchases	682,465	661	343	6,654	439,095	13,571	349	13,378	1,156,516
遠期賣出	Forward sales	(537,803)	(691)	(344)	(6,653)	(619,598)	(25,200)	(569)	(14,934)	(1,205,792)
期權盤淨額	Net options									
	position	(422)	-	-	-	427	-	-	1	6
(短) / 長盤	Net (short)/long									
淨額	position	(3,773)	20	3	1	5,516	31	(220)	78	1,656

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12. 國際債權

12. International claims

個別國家／地區其已計及風險轉移後佔國際債權總額 10%或以上之債權如下：

Claims on individual countries/regions, after risk transfer, amounting to 10% or more of the aggregate international claims are shown as follows:.

於 2019 年 6 月 30 日
At 30 June 2019

		非銀行私人機構 Non-bank private sector				
		非銀行 金融機構 Non-bank financial institutions		非金融 私人機構 Non-financial private sector		
銀行 Banks	官方機構 Official sector	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	總計 Total	
港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	
中國內地	Mainland of China	241,523	346	2,073	6,464	250,406

於 2018 年 12 月 31 日
At 31 December 2018

		非銀行私人機構 Non-bank private sector				
		非銀行 金融機構 Non-bank financial institutions		非金融 私人機構 Non-financial private sector		
銀行 Banks	官方機構 Official sector	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	總計 Total	
港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	港幣百萬元 HK\$'m	
中國內地	Mainland of China	487,261	-	1,702	5,450	494,413

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13. 非銀行的內地風險承擔 13. Non-bank Mainland exposures

		於 2019 年 6 月 30 日			
		At 30 June 2019			
金管局報表 項目 Items in the HKMA return	資產負債表內 的風險承擔 On-balance sheet exposure	資產負債表外 的風險承擔 Off-balance sheet exposure	總風險承擔 Total exposure		
	港幣千元 HK\$'000	港幣千元 HK\$'000	港幣千元 HK\$'000	港幣千元 HK\$'000	
中央政府、中央政府持有的機構、其附屬公司及合資企業	Central government, central government-owned entities and their subsidiaries and joint ventures	1	7,813,578	-	7,813,578
地方政府、地方政府持有的機構、其附屬公司及合資企業	Local governments, local government-owned entities and their subsidiaries and joint ventures	2	1,705,745	-	1,705,745
中國籍境內居民或其他在境內註冊的機構、其附屬公司及合資企業	PRC nationals residing in Mainland or other entities incorporated in Mainland and their subsidiaries and joint ventures	3	119,212	-	119,212
不包括在上述第一項中央政府內的其他機構	Other entities of central government not reported in item 1 above	4	46,655	-	46,655
不包括在上述第二項地方政府內的其他機構	Other entities of local governments not reported in item 2 above	5	-	-	-
中國籍境外居民或在境外註冊的機構，其用於境內的信貸	PRC nationals residing outside Mainland or entities incorporated outside Mainland where the credit is granted for use in Mainland	6	-	-	-
其他交易對手而其風險承擔被視為非銀行的內地風險承擔	Other counterparties where the exposures are considered to be non-bank Mainland exposures	7	-	-	-
總計	Total	8	<u>9,685,190</u>	<u>-</u>	<u>9,685,190</u>
扣減準備金後的資產總額	Total assets after provision	9	<u>272,909,050</u>		
資產負債表內的風險承擔佔資產總額百分比	On-balance sheet exposures as percentage of total assets	10	<u>3.55%</u>		

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13. 非銀行的內地風險承擔 13. Non-bank Mainland exposures (continued)
(續)

		於2018年12月31日 At 31 December 2018			
	金管局報表 項目 Items in the HKMA return	資產負債表內 的風險承擔 On-balance sheet exposure	資產負債表外 的風險承擔 Off-balance sheet exposure	總風險承擔 Total exposure	
		港幣千元 HK\$'000	港幣千元 HK\$'000	港幣千元 HK\$'000	
中央政府、中央政府持有的機構、其附屬公司及合資企業	Central government, central government-owned entities and their subsidiaries and joint ventures	1	6,190,582	-	6,190,582
地方政府、地方政府持有的機構、其附屬公司及合資企業	Local governments, local government-owned entities and their subsidiaries and joint ventures	2	1,427,142	-	1,427,142
中國籍境內居民或其他在境內註冊的機構、其附屬公司及合資企業	PRC nationals residing in Mainland or other entities incorporated in Mainland and their subsidiaries and joint ventures	3	376,029	-	376,029
不包括在上述第一項中央政府內的其他機構	Other entities of central government not reported in item 1 above	4	36,016	-	36,016
不包括在上述第二項地方政府內的其他機構	Other entities of local governments not reported in item 2 above	5	-	-	-
中國籍境外居民或在境外註冊的機構，其用於境內的信貸	PRC nationals residing outside Mainland or entities incorporated outside Mainland where the credit is granted for use in Mainland	6	-	-	-
其他交易對手而其風險承擔被視為非銀行的內地風險承擔	Other counterparties where the exposures are considered to be non-bank Mainland exposures	7	-	-	-
總計	Total	8	<u>8,029,769</u>	<u>-</u>	<u>8,029,769</u>
扣減準備金後的資產總額	Total assets after provision	9	<u>512,025,217</u>		
資產負債表內的風險承擔佔資產總額百分比	On-balance sheet exposures as percentage of total assets	10	<u>1.57%</u>		

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14. 流動性資訊

14. Liquidity information

(a) 流動性維持比率

(a) Liquidity maintenance ratio

	三個月結算至 2019年 6月30日 Three months ended 30 June 2019	三個月結算至 2018年 6月30日 Three months ended 30 June 2018
流動性維持比率的平均值	<u>756.76%</u>	<u>25,924.94%</u>

流動性維持比率的平均值是基於期內呈交的流動性狀況之金管局報表所報告的每月流動性維持比率的平均值的算術平均數計算。

The average value of liquidity maintenance ratio is calculated based on the arithmetic mean of the average value of liquidity maintenance ratio for each calendar month as reported in the HKMA return of liquidity position submitted for the reporting period.

(b) 核心資金比率

(b) Core funding ratio

	三個月結算至 2019年 6月30日 Three months ended 30 June 2019	三個月結算至 2018年 6月30日 Three months ended 30 June 2018
核心資金比率的平均值	<u>103.08%</u>	<u>114.63%</u>

核心資金比率的平均值是基於期內呈交的流動性狀況之金管局報表所報告的每月核心資金比率的平均值的算術平均數計算。

The average value of core funding ratio is calculated based on the arithmetic mean of the average value of core funding ratio for each calendar month as reported in the HKMA return of liquidity position submitted for the reporting period.

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15. 銀行綜合資訊 (續)**15. Consolidated bank information (continued)**

(b) 其他財務資料 (續)

(b) Other financial information (continued)

		於 2019 年 6 月 30 日 At 30 June 2019 人民幣百萬元 RMB'm	於 2018 年 12 月 31 日 At 31 December 2018 人民幣百萬元 RMB'm
資產總額	Total assets	<u>22,266,024</u>	<u>21,267,275</u>
負債總額	Total liabilities	<u>20,358,572</u>	<u>19,541,878</u>
貸款及放款總額	Total loans and advances	<u>12,257,784</u>	<u>11,515,764</u>
客戶存款總額	Total customer deposits	<u>15,644,634</u>	<u>14,883,596</u>

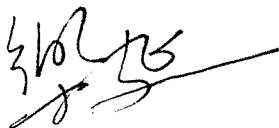
16. 規定事項說明**16. Statement of Compliance**

本分行於編製 2019 年中期財務披露報表時，已包括及遵守適用的銀行業 (披露) 規則及香港金融管理局頒佈的監管政策手冊之銀行業 (披露) 規則的應用指引的要求。

This 2019 Interim Financial Disclosure Statement contains the applicable disclosures required by the Banking (Disclosure) Rules and the Supervisory Policy Manual: - Guideline on the application of the Banking (Disclosure) Rules issued by the Hong Kong Monetary Authority.

以上披露資料在任何要項上並非虛假或具誤導性，並且清楚解釋本分行的運作。

The information contained in the disclosure statement is not false or misleading in any material respect, and that the operations of the Branch are clearly explained.



樂延

Le Yan

總經理

Chief Executive

中國銀行股份有限公司 — 香港分行

Bank of China Limited - Hong Kong Branch

2019 年 9 月 17 日

17 September 2019